

# A Stochastic Geometry Framework for Modeling of Wireless Communication Networks

Bartłomiej Błaszczyszyn



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## OUTLINE OF THE TALK

- I WIRELESS NETWORKS — a crash course in wireless communications
- II STOCHASTIC GEOMETRY (SG) — classic models in a new context
- III SINR COVERAGE MODEL
- IV SOME MORE (APPLIED) WORKS
- V CONCLUSIONS & PERSPECTIVES

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## WIRELESS NETWORKS

what we build on

**Networking:**

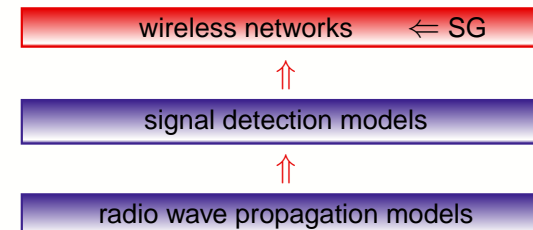
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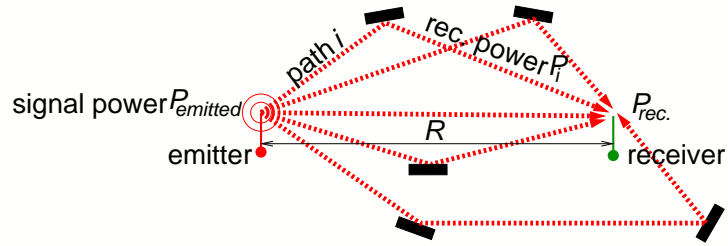
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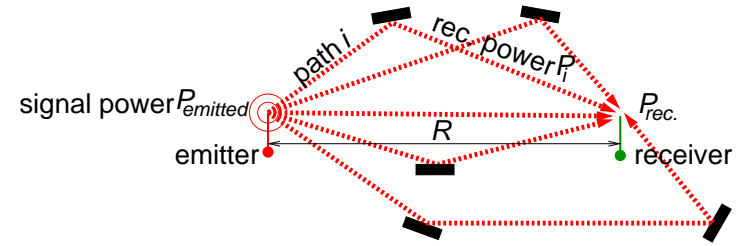
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detailed Maxwell's electromagnetic field equations — too complex and not needed



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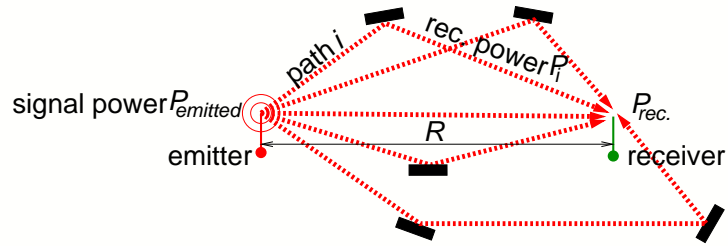
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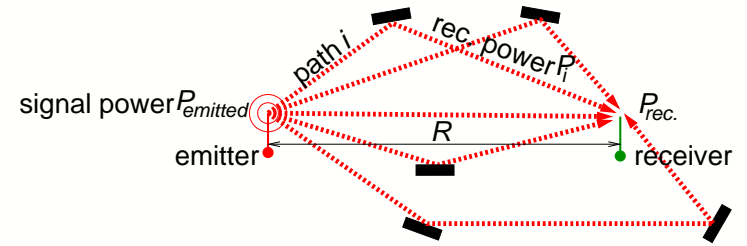
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(M) Rayleigh fading:  $F$  is exponential ( $= Z_1^2 + Z_0^2$  where  $Z_1, Z_0$  i.i.d.  $N(0,1)$ )



## signal detection models

The principal (radio) channel characteristic:

$$\text{SINR} = \frac{\text{POWER RECEIVED FROM GIVEN EMITTER}}{\text{NOISE POWER} + \underbrace{\text{OTHER RECEIVED SIGNAL POWER}}_{\text{interference}}}$$


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**Throughput:**  $f(\text{SINR})$  — # Bits/sec that can be send in the channel with a given bit-error probability;  $f$  depends on coding: linear for simple schemes,  $f(x) \sim \log(1 + x)$  is max. theoretical bound (**Shannon theorem**).

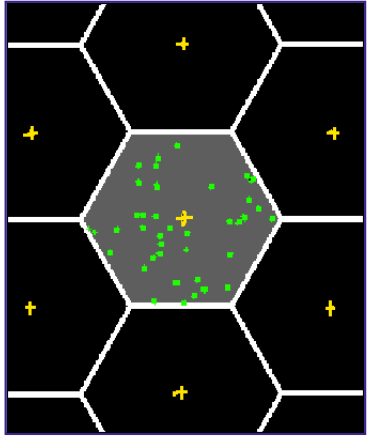
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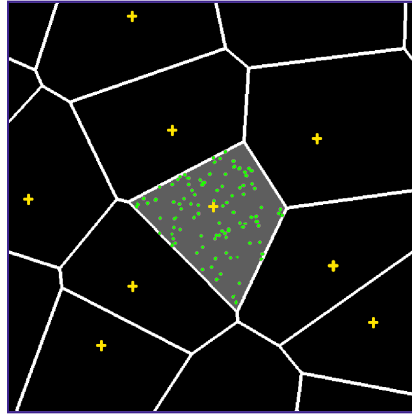
## types of wireless networks

**Cellular networks** (GSM, UMTS, WiFi): Infrastructure of base stations or access points provided by an operator. Individual users talk to these stations and listen to them.

regular



irregular (mesh networks)



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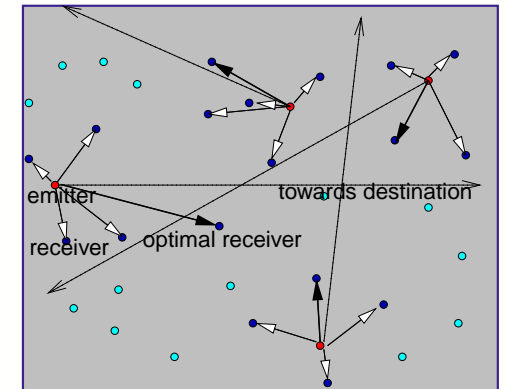
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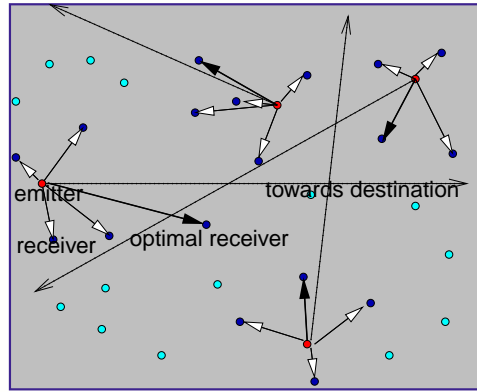
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- Users arrive to the network, move and depart.
- Evaluate Quality-of-Service characteristics of a “typical user” (e.g. call blocking probability).

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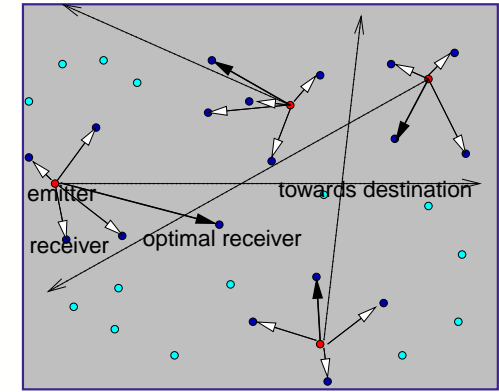
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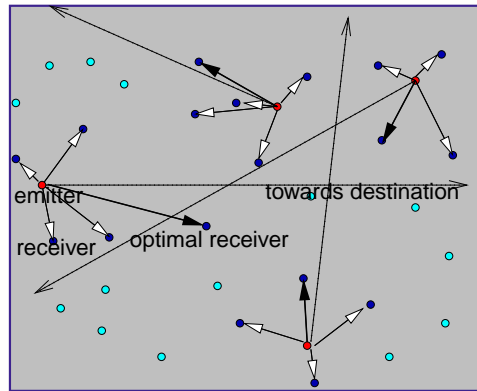
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- Users switch between **emitter** and **receiver** modes.



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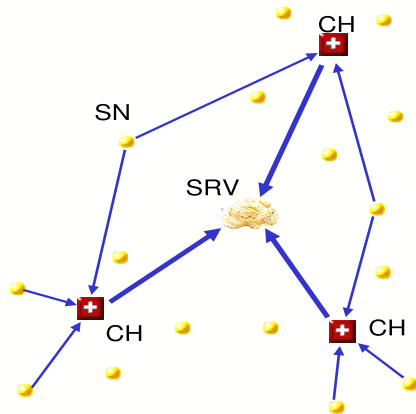
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Key issues concerning **ad-hoc networks**:

- **Connectivity**: Can every node be reached? No isolated (groups of) nodes?
- Protocols for **routing**.
- **Capacity**: How much own traffic every node can send, given it has to relay traffic of other nodes?

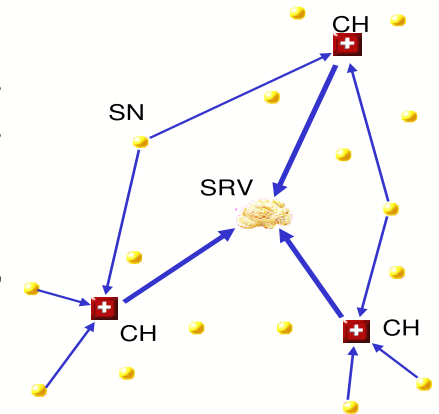
**Sensor networks**: Variants of ad-hoc networks.

- Nodes monitor some space (measuring temperature, detecting intruders, etc.)
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Issues: Coverage, connectivity, energy (battery) saving.

## STOCHASTIC GEOMETRY (SG)

an ancient theory and modern contexts

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SG is now a reach branch of applied probability, which allows to study random phenomena on the plane or in higher dimension; it is intrinsically related to the theory of point processes.

Initially its development was stimulated by applications to biology, astronomy and material sciences. Nowadays, it is also used in image analysis and in the context of **communication networks**.

SG an ancient theory and modern contexts ...

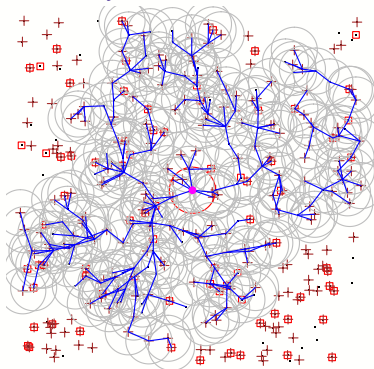
### a pioneer

We would like to stress the pioneering role of **Edgar N. Gilbert** in using SG for modeling of communication networks.

**Edgar N. Gilbert (1961)** Random plane networks, *SIAM-J*

**Edgar N. Gilbert (1962)** Random subdivisions of space into crystals, *Ann. Math. Stat.*

Gilbert (1961) proposes **continuum percolation model** (percolation of the **Boolean model**) to analyze the **connectivity of large wireless networks**. Gilbert (1962) is on **Poisson-Voronoi tessellations**.



SG an ancient theory and modern contexts ...

### followers

**PHASE I — domination of the cable:** The first papers following Gilbert's ideas appeared in the modern engineering literature **shortly before year 2000** (before the massive popularization of wireless communications) and were using mainly the **classic stochastic geometry models** (as **Voronoi tessellations** or **Boolean model**) trying to **fit them to existing networks**.



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**PHASE II — wireless revolution:** Nowadays, the number of papers using some form of stochastic geometry is increasing very fast in conferences like Infocom or Mobicom, where one of the most important **observed trends** is **an attempt to better take into account in geometric models specific mechanisms of wireless communications**.

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### classic SG models in wireless context

- (Spatial) Poisson point process,
- Voronoi tessellation,
- Boolean model,
- Shot-noise fields,
  
- Matérn hard-core model (a simple model for non-overlapping spheres). (not in this talk)

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### (Spatial) Poisson point process

Planar **Poisson point process** (p.p.)  $\Phi$  of intensity  $\lambda$ :

- Number of Points  $\Phi(B)$  of  $\Phi$  in subset  $B$  of the plane is Poisson random variable with parameter  $\lambda|B|$ , where  $|\cdot|$  is the Lebesgue measure on the plane; i.e.,

$$\mathbf{P}\{\Phi(B) = k\} = e^{-\lambda|B|} \frac{(\lambda|B|)^k}{k!},$$

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**Laplace transform** of the Poisson p.p.:

$$\mathcal{L}_\Phi(h) = \mathbf{E}[e^{\int h(x) \Phi(dx)}] = e^{-\lambda \int (1 - e^{h(x)}) dx},$$

where  $h(\cdot)$  is a real function on the plane and  $\int h(x) \Phi(dx) = \sum_{X_i \in \Phi} h(X_i)$ .

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Poisson p.p. is a very basic model. Used to represent:

- the repartition of **users** in all kind of networks,
- locations of **nodes** in ad hoc, mesh and sensor networks,
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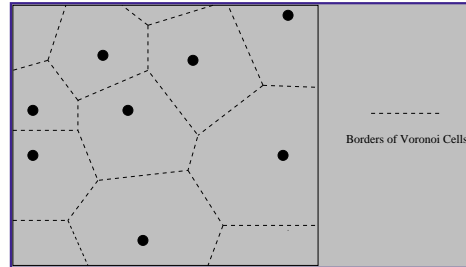
Need for models exhibiting more **clustering, attraction, repulsion** of points  $\Rightarrow$  Cox models (doubly stochastic Poisson p.p.'s), Gibbs p.p., Hard-core p.p. and others



### Voronoi Tessellation (VT)

Given a collection of points  $\Phi = \{X_i\}$  on the plane and a given point  $x$ , we define the **Voronoi cell** of this point  $C_x = C_x(\Phi)$  as the subset of the plane of all locations that are closer to  $x$  than to any point of  $\Phi$ ; i.e.,

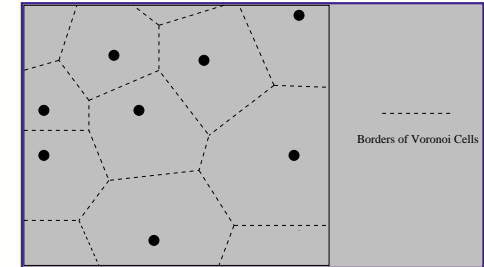
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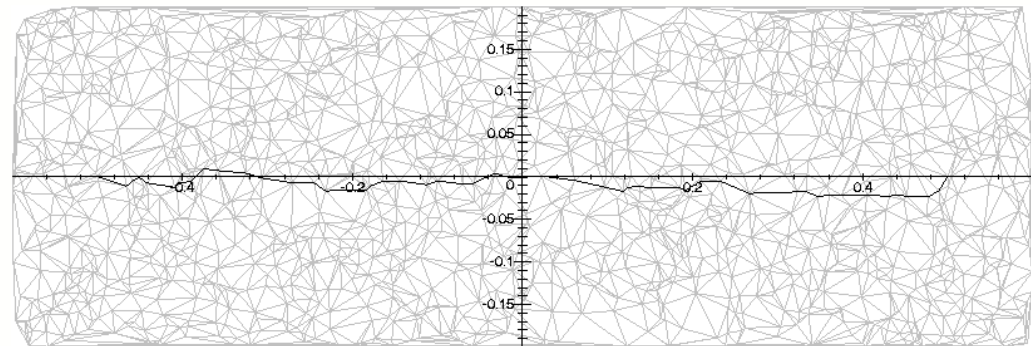


When  $\Phi = \{X_i\}$  is a Poisson p.p. we call the (random) collection of cells  $\{C_{X_i}(\Phi)\}$  the **Poisson-Voronoi tessellation (PVT)**.

VT is a frequently used to model the **cellular network architectures**; points denote locations of BS's.

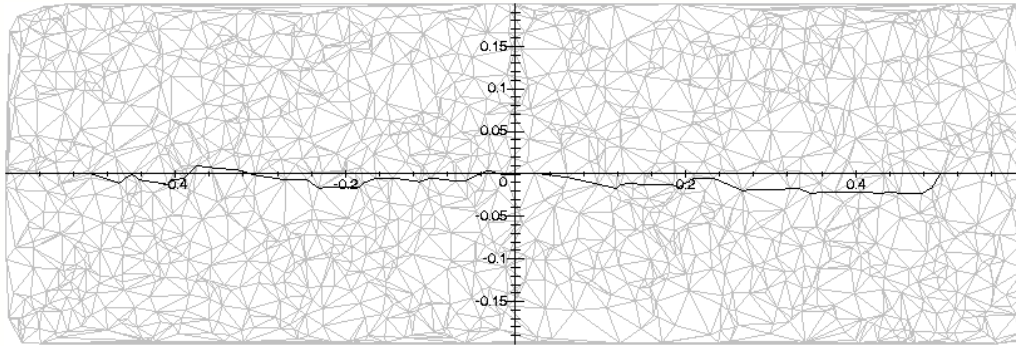
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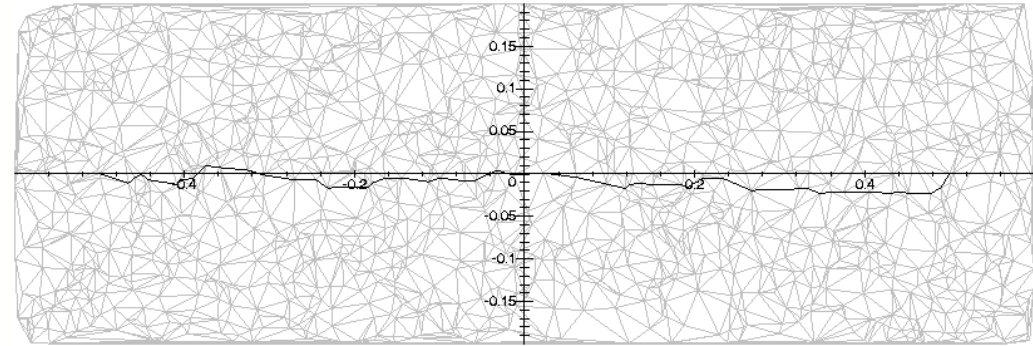
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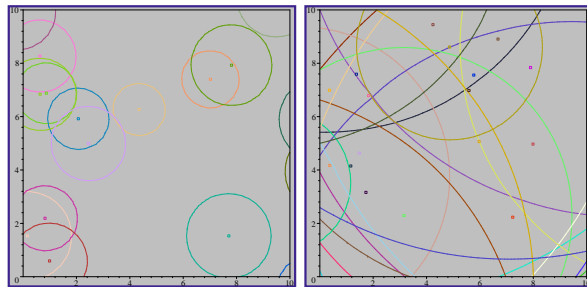
: - ) VT takes into account distance to nearest BS's (neighbourhood model)

: - ( ignores other physical aspects of the communication as path loss, interference.

### Boolean Model (BM)

Let  $\tilde{\Phi} = \{(X_i, G_i)\}$  be a **marked Poisson p.p.**, where  $\{X_i\}$  are points and  $\{G_i\}$  are **iid random closed sets (grains)**. We define the **Boolean Model (BM)** as the union

$$\Xi = \bigcup_i X_i \oplus G_i \quad \text{where } x \oplus G = \{x + y : y \in G\}.$$



BM with spherical grains of random radii

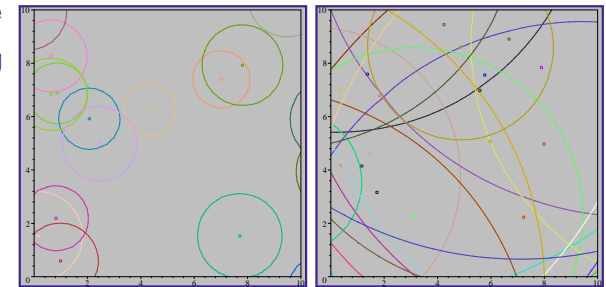
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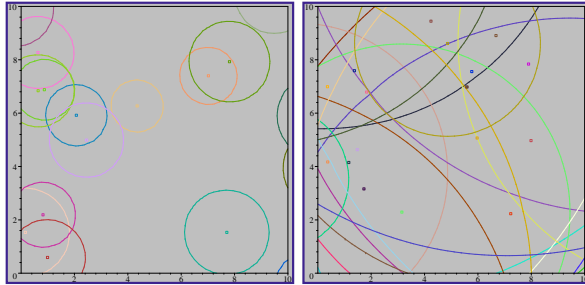
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Known:

- Poisson distribution of the number of grains intersecting any given set.
- Asymptotic results ( $\lambda \rightarrow \infty$ ) for the probability of complete covering of a given set.



BM with spherical grains of random radii

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- BM is a generic **wireless coverage model**: points denote locations of BS's and grains denote (independent!) coverage regions.
- It can be used to address questions of **connectivity** in case of **ad-hoc** and **mesh networks**; (see **continuum percolation model**, E. N. Gilbert (1961)).  
**Phase transition** is interpreted as a passage from a disconnected network to a connected one.

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: - ( Ignores interference effect (as coverage regions are independent).

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### Shot-noise (SN) model

Let  $\tilde{\Phi} = \{(X_i, S_i)\}$  be a **marked p.p.**, where  $\{X_i\}$  are points and  $\{S_i\}$  are **some random variables**. Given a real **response function**  $L(\cdot)$  of the distance on the plane we define the **Shot-Noise field**

$$I_{\tilde{\Phi}}(y) = \sum_i S_i L(y - X_i).$$



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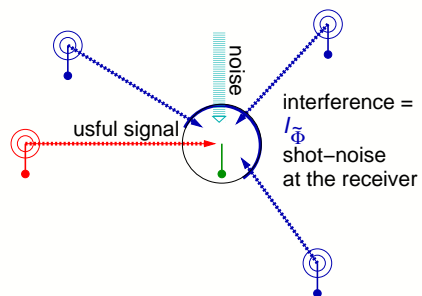
When  $\tilde{\Phi}$  is a (say independently) marked Poisson p.p. then we call  $I_{\tilde{\Phi}}$  the Poisson SN.

**Joint Laplace transform:** For Poisson SN, the LT of the vector  $(I_{\tilde{\Phi}}(y_1), \dots, I_{\tilde{\Phi}}(y_n))$  is known for any  $y_1, \dots, y_n \in \mathbb{R}^2$  (via Laplace transform of the Poisson p.p.).



SN is an **excellent model** for a total received power in wireless networks:

- marks  $S_i$  correspond to emitted powers,
- response function  $L(\cdot)$  corresponds to attenuation function.
- Can be enriched to account for other wireless transmission aspects as shadowing, fading, usage of directional antennas, etc.



### Extremal SN — a relative of (additive) SN

In the same mathematical scenario as for the SN, one defines **extremal Shot-Noise field** as

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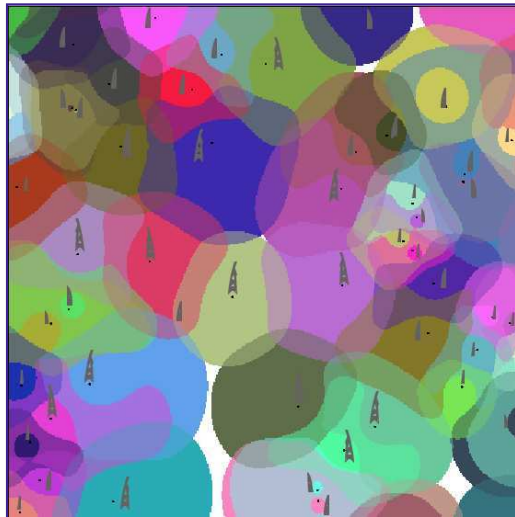
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Extremal SN is a useful model when one wants to pick some particular, **optimal in some sense receiver**; e.g. the strongest one, the nearest, with the best channel statistics, etc.

## SINR COVERAGE MODEL

a coverage model with dependent grains

“in between” Voronoi and Boolean



- Definition,
- Snapshots,
- Outline of works and existing results,
- Zoom: typical cell coverage probability in M/M case.

## DEFINITION

of the SINR coverage model

$\Phi = \{X_i, (S_i, T_i)\}$  marked point process (**Poisson**)

$\{X_i\}$  points of the p.p. on  $\mathbb{R}^2$  — **antenna locations**,

$(S_i, T_i) \in (\mathbb{R}^+)^2$  possibly random mark of point  $X_i$  — (**power, threshold**)

cell attached to point  $X_i$ :  $C_i(\Phi, W) = \left\{ y : \frac{S_i l(y - X_i)}{W + \kappa I_{\Phi}(y)} \geq T_i \right\}$

where  $I_{\Phi}(y) = \sum_{i \neq 0} S_i l(y - X_i)$  **shot noise process**,  $\kappa$  **interference cancellation factor**,  $W \geq 0$  **external noise**,  $l(\cdot)$  **response (attenuation) function**.

$C_i$  is the region where the SINR from  $X_i$  is bigger than the threshold  $T_i$ .

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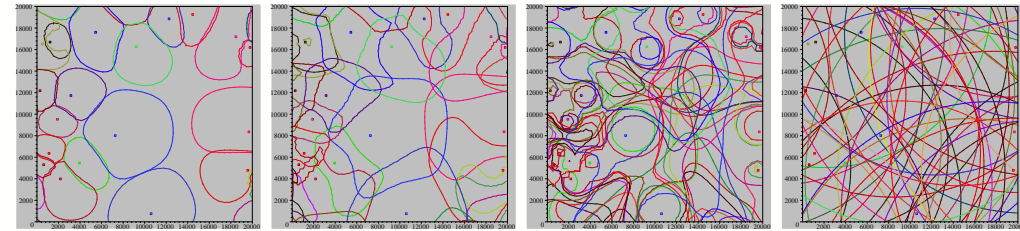
Coverage PROCESS:

$$\Xi(\Phi; W) = \bigcup_{i \in \mathbb{N}} C_i(\Phi, W).$$

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## SNAPSHOTS



$\kappa = 0.5$

$\kappa = 0.1$

$\kappa = 0.01$

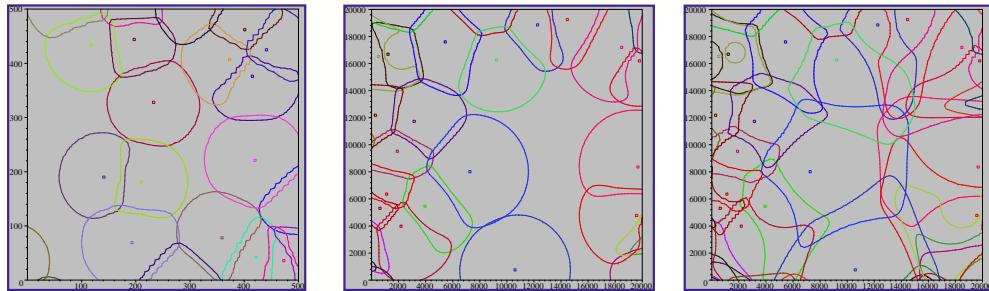
$\kappa = 0$

Constant emitted powers  $S_i$ ,  $T = 0.4$  and

**interference factor  $\kappa \rightarrow 0$ .**

Small interference factor allows one to approximate SINR cells by a **Boolean model** (quantitative results via perturbation methods).

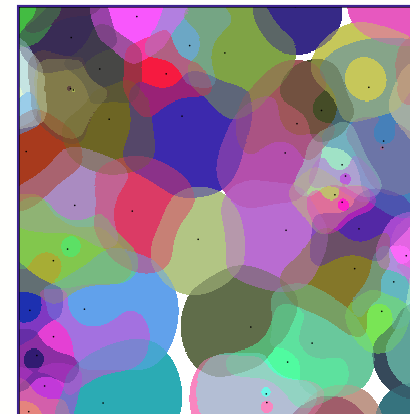
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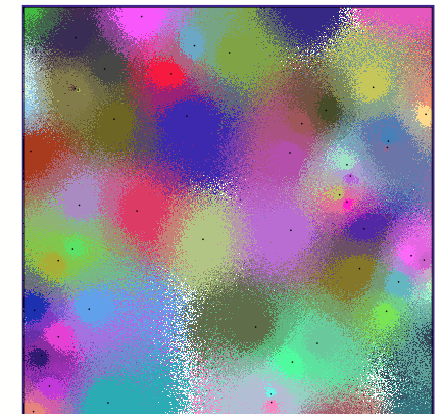
Constant emitted powers  $S_i$ ,  $T = 0.4$ ,  $W = 0$ ,  $l(r) = (Ar)^{-\beta}$  and **attenuation exponent  $\beta \rightarrow \infty$ .**

SIR cells tend to **Voronoi cells** whenever attenuation is stronger, e.g. in urban areas.

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G/D model



G/M model

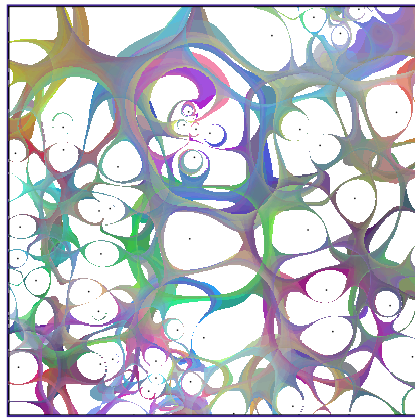
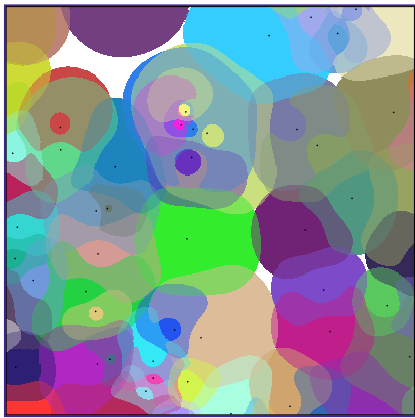
Cells without and with point dependent fading.

Fading reflects variations in time and space of the channel quality about its average state.

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Cells with macrodiversity  $K = 1$  and the gain of the macrodiversity  $K = 2$ .

Macrodiversity  $K$ : possibility of being connected simultaneously to  $K$  stations and to combine signals from them.



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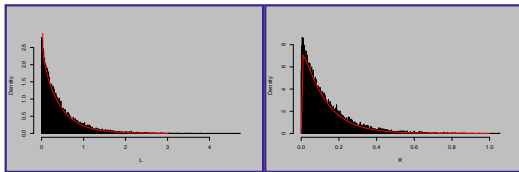
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- number of cells covering a point (via **moment expansions**, Little formula).

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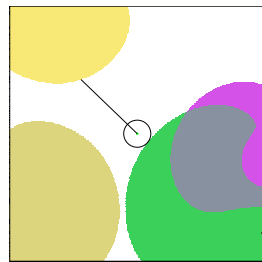


Tournois (2002), *INRIA report 4348*,

- contact distribution functions (estimates via perfect simulation)



Histograms of linear  $L$  and spherical  $R$  contact d.f. given the point is not covered.



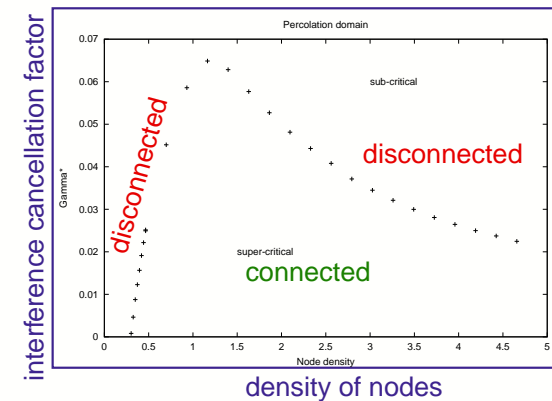
$EL$	$varL$	$ER$	$varR$
0.423 km	0.191 km <sup>2</sup>	0.121 km	0.013 km <sup>2</sup>

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Douse et al. (2003) *IEEE/ACM Tran. Networking*, (2006) *Adv. Appl. Probab.*

- connectivity — existence of the giant component (percolation)



**Striking fact:** Increasing node density may disconnect the network!

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### typical cell coverage probability in M/M case

Baccelli, BB, Muhlethaler (2006) *IEEE Trans. Information Theory*

Th. Assume Poisson repartition of nodes and that  $\{S_i\}$  are exponential r.v.s. with par.  $\mu$ ,  $T_i = T$  are constant and denote  $\mathcal{L}_W$  the Laplace transform of  $W$ . Then the probability for  $C_0$  to cover a given point located at the distance  $R$  is equal to

$$\rho_R = \exp \left\{ -2\pi\lambda \int_0^\infty \frac{u}{1 + I(R)/(Tl(u))} du \right\} \mathcal{L}_W(\mu T / I(R)).$$



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proof: Say the emitter is at the origin and consider the corresp. Palm distribution  $\mathbf{P}$ ;

$$\begin{aligned} \rho_R &= \mathbf{P}(S \geq T(W + I_\Phi / I(R))) \\ &= \int_0^\infty e^{-\mu s T / I(R)} d\mathbf{P}(W + I_\Phi \leq s) \\ &= \mathcal{L}_{I_\Phi}(\mu T / I(R)) \mathcal{L}_W(\mu T / I(R)), \end{aligned}$$

where  $\mathcal{L}_{I_\Phi}(\cdot)$  is the Laplace transform of the value of the hom. Poisson SN  $I_\Phi$ .



Cor. For the attenuation function  $l(u) = (Au)^{-\beta}$  and  $W = 0$

$$\rho_R(\lambda) = e^{-\lambda R^2 T^{2/\beta} C},$$

where  $C = C(\beta) = \left( 2\pi\Gamma(2/\beta)\Gamma(1 - 2/\beta) \right) / \beta$ .



### SOME MORE (APPLIED) WORKS

using SG framework

- **Wireless cellular networks:** CDMA/HSDPA, power control, large multi-cell networks, blocking/cuts in streaming traffic, throughput in data traffic; 7 papers, incl. 4 INFOCOM;  $\Rightarrow$  reach industrial collaboration

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- **Sensor networks:** hybrid architectures, transport only sensors, reliable transport; 2 papers, incl. 1 INFOCOM ⇒ eurongi  
with B. Radunović Microsoft Research Cambridge lab

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## CONCLUSIONS & PERSPECTIVES

Why SG?

The **geometry of the location of nodes** plays a key role for wireless networks.

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SG modeling of communication networks seems particularly relevant for **large scale network performance analysis**.

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## CONCLUSIONS & PERSPECTIVES

### Why SG?

The **geometry of the location of nodes** plays a key role for wireless networks.

SG modeling of communication networks seems particularly relevant for **large scale network performance analysis**.

We believe this methodology will play **the same role as queuing theory in wireline systems**, where it was instrumental in designing the first multiprogramming computers and the basic protocols used in computer networks and in particular in the Internet.



### Perspectives — beyond Poisson assumption

- Sometimes **Cox** point processes lead to (semi)-explicit analysis. Comparison of Poisson and Cox scenario. **Ross's type conjectures** in SINR context?  
⇒ **BB & Yogeshwaran D.** (2008) **Directionally convex ordering of random measures, shot-noise fields and some applications to wireless communications**, in preparation.



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- “**Spatial birth-and death**” dynamics often leads to **Gibbs** distributions in steady state. In **unbounded (space) domain and non-localized dependencies** even existence of the model in the steady state is a non-trivial problem.  
⇒ An idea in: **T. Schreiber & J. Yukich** (2008) **Stabilization and limit theorems for geometric functionals of Gibbs point processes**, preprint.

